Syllabus

STAT 532

Foundations of Statistical Inference I

Credits: 3

Meeting dates and times

Dates: Tuesday, Thursday

Times: 4.00–5.15

Instructor

Name: Dr. Michael Schweinberger

Office hours: By appointment

Teaching assistant

Name: Brian King

Office hours: By appointment

Course objectives and outcomes

Mathematical statistics.

Course book

Shao. *Mathematical statistics.*

Course contents

The first few chapters of the course book, including:

- Foundations of probability:
  - measure and integration
  - probability measure and expectation
  - conditional probability measure and conditional expectation
  - martingales
  - martingale-based concentration inequalities and other concentration inequalities
- Foundations of statistics

The last few chapters of the course book will be covered by STAT 533.

Grades

- Homeworks: 20%
- Midterm: 40% (in class, closed book, two pages of notes)
- Final: 40% (take home, open book)

Homeworks must be submitted at the beginning of the class on the due date. Late homeworks will be accepted, but the grades of late homeworks are discounted by factor 0.5 every 12 hours.

Attendance

Attendance of classes is not required, but is recommended for at least two reasons:

1. There are no slides.
2. The course incorporates modern topics that are not covered by the course book.

Honor Code

The course is governed by the Honor Code of Rice University.

Disabilities

If you have a documented disability that will impact your work in class, contact the instructor. In addition, you need to be registered with Disability Support Services Office in the Allen Center. The policy of Rice University regarding disabilities are observed: see http://ga.rice.edu/.

Other policies

All other policies of Rice University are observed: see http://ga.rice.edu/.